

ABSTRACT OF THE DISCLOSURE

A method for analyzing trade data for financial products comprising the steps of selecting at least one financial product from a plurality of financial products; selecting a first time span, wherein the first time span includes a plurality of time units; determining trade data for the first time span for the at least one financial product; displaying the trade data according to the plurality of time units; selecting at least one of the plurality of time units; determining a second time span, wherein the second time span includes at least the selected at least one time unit; determining prices and volumes for the at least one financial product for the second time span; classifying the prices according to a plurality of price zones; and displaying the plurality of price zones and corresponding volumes for the plurality of price zones.